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by

K. S. Stephens

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Hard copy (HC) \$1.00

Microfiche (MF) .50

# 653 July 65

TECHNICAL REPORT NO. N-24

February, 1966

Research supported by the Army, Navy, Air Force, and NASA under Office of Naval Research Contract No. Nonr 404(18) Task No. NR 042-241 with Rutgers--The State University. Reproduction in whole or in part is permitted for any purpose of the United States Government.

FACILITY FORM 602

**N66 37927**

(ACCESSION NUMBER)

21

(PAGES)

01-78457

(NASA CR OR TMX OR AD NUMBER)

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INTRODUCTION

This report extends the work on two-stage chain sampling inspection plans to those included in the subsets designated ChSP-0,4 and ChSP-1,4; i.e., plans with acceptance numbers of  $C_1, C_2 = 0,4$  and  $1,4$ . The format is the same as the preceding Technical Report No. N-22<sup>1</sup>, which presented similar information on the subsets, ChSP-0,3 and ChSP-1,3. Earlier reports, Nos. N-20<sup>2</sup> and N-21<sup>3</sup>, contain the general description of the plans and the theoretical development as well as results on the subsets, ChSP-0,1, and ChSP-0,2, ChSP-1,2, respectively.

EVALUATING OPERATING CHARACTERISTICS

In this section Markov chains are presented for the following five sampling plans selected from those that have been evaluated:

<u>Plan</u>	<u>k<sub>1</sub></u> ,	<u>k<sub>2</sub></u> ;	<u>C<sub>1</sub></u> ,	<u>C<sub>2</sub></u>
(1)	1,	2;	0,	4
(2)	1,	2;	1,	4
(3)	1,	3;	0,	4
(4)	2,	3;	0,	4
(5)	2,	3;	1,	4

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\* This report is based in part on work being done in preparation of a doctoral thesis at Rutgers--The State University.

An algebraic solution for  $P_a$ , the proportion of lots expected to be accepted, is given for plan (1) by solving the Markov chain for the limiting probability of the rejection (R) state.

Plan (1): 1,2; 0,4

		State at ith trial					
		0	1	2	3	4	R
State at (i-1)st trial	0	$P_0$	$P_1$	$P_2$	$P_3$	$P_4$	$1 - \sum_{i=0}^4 P_i$
	1	$P_0$	$P_1$	$P_2$	$P_3$	.	$1 - \sum_{i=0}^3 P_i$
	2	$P_0$	$P_1$	$P_2$	.	.	$1 - \sum_{i=0}^2 P_i$
	3	$P_0$	$P_1$	.	.	.	$1 - \sum_{i=0}^1 P_i$
	4	$P_0$	.	.	.	.	$1 - P_0$
	R	$P_0$	.	.	.	.	$1 - P_0$

Fig. 1. Markov Chain for ChSP-0,4 Plan:  $(k_1, k_2; C_1, C_2 = 1, 2; 0, 4)$

Proceeding as in former reports<sup>1,2</sup>, the solution of the limiting probability of state "R" from which  $P_a$  is obtained is as follows:

$$P_0 + P_1 + P_2 + P_3 + P_4 + P_R = 1 \quad (1)$$

$$P_0 = P_0 \quad (2)$$

$$P_1 = P_1 P_0 + P_1 P_1 + P_1 P_2 + P_1 P_3 \quad (3)$$

$$P_2 = P_2 P_0 + P_2 P_1 + P_2 P_2 \quad (4)$$

$$P_3 = P_3 P_0 + P_3 P_1 \quad (5)$$

$$P_4 = P_4 P_0 \quad (6)$$

Combining (2), (3), (4), and (5) results in the following:

$$P_1 = \frac{P_0 P_1 + P_0 P_1 P_3 - P_0 P_1 P_2 P_3}{1 - P_1 - P_2 - P_1 P_3 + P_1 P_2 P_3} \quad (7)$$

Combining (1), (3), (6), and (7) leads to,

$$P_R = 1 - P_0 P_4 - \frac{P_0 + P_0 P_3 - P_0 P_2 P_3}{1 - P_1 - P_2 - P_1 P_3 + P_1 P_2 P_3} \quad (8)$$

from which we get,

$$P_a = (P_0 + P_0 P_3 + P_0 P_4 + P_0 P_1 P_4 + P_0 P_2 P_3 + P_0 P_2 P_4 + P_0 P_1 P_3 P_4 - P_0 P_1 P_2 P_3 P_4) / (1 - P_1 - P_2 - P_1 P_3 + P_1 P_2 P_3) \quad (9)$$

Plan (2): 1,2; 1,4

		State at ith trial					
		0	1	2	3	4	R
State at (i-1)st trial	0	$P_0$	$P_1$	$P_2$	$P_3$	$P_4$	$1 - \sum_{i=0}^4 P_i$
	1	$P_0$	$P_1$	$P_2$	$P_3$	.	$1 - \sum_{i=0}^3 P_i$
	2	$P_0$	$P_1$	$P_2$	.	.	$1 - \sum_{i=0}^2 P_i$
	3	$P_0$	$P_1$	.	.	.	$1 - \sum_{i=0}^1 P_i$
	4	$P_0$	.	.	.	.	$1 - P_0$
	R	$P_0$	$P_1$	.	.	.	$1 - \sum_{i=0}^1 P_i$

Fig. 2. Markov Chain for ChSP-1,4 Plan:  $(k_1, k_2; C_1, C_2 = 1, 2; 1, 4)$

Plan (3): 1,3; 0,4

		State at $i$ th trial																R
		00	01	10	11	02	20	12	21	22	03	30	13	31	04	40	R0	
State at ( $i-1$ )st trial	00	$P_0$	$P_1$	.	.	$P_2$	.	.	.	.	$P_3$	.	.	.	$P_4$	.	.	$1 - \sum_{i=0}^4 P_i$
	01	.	.	$P_0$	$P_1$	.	.	$P_2$	.	.	.	$P_3$	.	.	.	.	.	$1 - \sum_{i=0}^3 P_i$
	10	$P_0$	$P_1$	.	.	$P_2$	.	.	.	.	$P_3$	.	.	.	.	.	.	$1 - \sum_{i=0}^3 P_i$
	11	.	.	$P_0$	$P_1$	.	.	$P_2$	.	.	.	.	.	.	.	.	.	$1 - \sum_{i=0}^2 P_i$
	02	.	.	.	.	.	$P_0$	.	$P_1$	$P_2$	.	.	.	.	.	.	.	$1 - \sum_{i=0}^2 P_i$
	20	$P_0$	$P_1$	.	.	$P_2$	.	.	.	.	.	.	.	.	.	.	.	$1 - \sum_{i=0}^2 P_i$
	12	.	.	.	.	.	$P_0$	.	$P_1$	.	.	.	.	.	.	.	.	$1 - \sum_{i=0}^1 P_i$
	21	.	.	$P_0$	$P_1$	.	.	.	.	.	.	.	.	.	.	.	.	$1 - \sum_{i=0}^1 P_i$
	22	.	.	.	.	.	$P_0$	.	.	.	.	.	.	.	.	.	.	$1 - P_0$
	03	.	.	.	.	.	.	.	.	.	.	$P_0$	.	$P_1$	.	.	.	$1 - \sum_{i=0}^1 P_i$
	30	$P_0$	$P_1$	.	.	.	.	.	.	.	.	.	.	.	.	.	.	$1 - \sum_{i=0}^1 P_i$
	13	.	.	.	.	.	.	.	.	.	.	$P_0$	.	.	.	.	.	$1 - P_0$
	31	.	.	$P_0$	.	.	.	.	.	.	.	.	.	.	.	.	.	$1 - P_0$
	04	.	.	.	.	.	.	.	.	.	.	.	.	.	.	$P_0$	.	$1 - P_0$
	40	$P_0$	.	.	.	.	.	.	.	.	.	.	.	.	.	.	.	$1 - P_0$
	R0	$P_0$	$P_1$	.	.	$P_2$	.	.	.	.	$P_3$	.	.	.	$P_4$	.	.	$1 - \sum_{i=0}^4 P_i$
	R	.	.	.	.	.	.	.	.	.	.	.	.	.	.	.	$P_0$	$1 - P_0$

Fig. 3. Markov Chain for ChSP-0,4 Plan:  $(k_1, k_2; C_1, C_2 = 1, 3; 0, 4)$

Plan (4): 2,3,; 0,4

		State at ith trial																R
		00	01	10	11	02	20	12	21	22	03	30	13	31	04	40	R0	
State at (i-1)st trial	00	$P_0$	$P_1$	.	.	$P_2$	.	.	.	.	$P_3$	.	.	.	$P_4$	.	.	$1 - \sum_{i=0}^4 P_i$
	01	.	.	$P_0$	$P_1$	.	.	$P_2$	.	.	.	.	$P_3$	.	.	.	.	$1 - \sum_{i=0}^3 P_i$
	10	$P_0$	$P_1$	.	.	$P_2$	.	.	.	.	$P_3$	.	.	.	.	.	.	$1 - \sum_{i=0}^3 P_i$
	11	.	.	$P_0$	$P_1$	.	.	$P_2$	.	.	.	.	.	.	.	.	.	$1 - \sum_{i=0}^2 P_i$
	02	.	.	.	.	.	$P_0$	.	$P_1$	$P_2$	.	.	.	.	.	.	.	$1 - \sum_{i=0}^2 P_i$
	20	$P_0$	$P_1$	.	.	$P_2$	.	.	.	.	.	.	.	.	.	.	.	$1 - \sum_{i=0}^2 P_i$
	12	.	.	.	.	.	$P_0$	.	$P_1$	.	.	.	.	.	.	.	.	$1 - \sum_{i=0}^1 P_i$
	21	.	.	$P_0$	$P_1$	.	.	.	.	.	.	.	.	.	.	.	.	$1 - \sum_{i=0}^1 P_i$
	22	.	.	.	.	.	$P_0$	.	.	.	.	.	.	.	.	.	.	$1 - P_0$
	03	.	.	.	.	.	.	.	.	.	.	$P_0$	.	$P_1$	.	.	.	$1 - \sum_{i=0}^1 P_i$
	30	$P_0$	$P_1$	.	.	.	.	.	.	.	.	.	.	.	.	.	.	$1 - \sum_{i=0}^1 P_i$
	13	.	.	.	.	.	.	.	.	.	.	$P_0$	.	.	.	.	.	$1 - P_0$
	31	.	.	$P_0$	.	.	.	.	.	.	.	.	.	.	.	.	.	$1 - P_0$
	04	.	.	.	.	.	.	.	.	.	.	.	.	.	.	$P_0$	.	$1 - P_0$
	40	$P_0$	.	.	.	.	.	.	.	.	.	.	.	.	.	.	.	$1 - P_0$
	R0	$P_0$	.	.	.	.	.	.	.	.	.	.	.	.	.	.	.	$1 - P_0$
	R	.	.	.	.	.	.	.	.	.	.	.	.	.	.	.	$P_0$	$1 - P_0$

Fig. 4. Markov Chain for ChSP-0,4 Plan:  $(k_1, k_2; C_1, C_2 = 2, 3; 0, 4)$

Plan (5): 2,3; 1,4

		State at ith trial																		
		00	01	10	11	02	20	12	21	22	03	30	13	31	04	40	R0	R1	R	
State at (i-1)st trial	00	P <sub>0</sub>	P <sub>1</sub>	.	.	P <sub>2</sub>	.	.	.	.	P <sub>3</sub>	.	.	.	P <sub>4</sub>	.	.	1	$1 - \sum_{i=0}^4 P_i$	
	01	.	.	P <sub>0</sub>	P <sub>1</sub>	.	.	P <sub>2</sub>	.	.	.	.	P <sub>3</sub>	.	.	.	.	1	$1 - \sum_{i=0}^3 P_i$	
	10	P <sub>0</sub>	P <sub>1</sub>	.	.	P <sub>2</sub>	.	.	.	.	P <sub>3</sub>	.	.	.	.	.	.	1	$1 - \sum_{i=0}^3 P_i$	
	11	.	.	P <sub>0</sub>	P <sub>1</sub>	.	.	P <sub>2</sub>	.	.	.	.	.	.	.	.	.	1	$1 - \sum_{i=0}^2 P_i$	
	02	.	.	.	.	.	P <sub>0</sub>	.	P <sub>1</sub>	P <sub>2</sub>	.	.	.	.	.	.	.	1	$1 - \sum_{i=0}^2 P_i$	
	20	P <sub>0</sub>	P <sub>1</sub>	.	.	P <sub>2</sub>	.	.	.	.	.	.	.	.	.	.	.	1	$1 - \sum_{i=0}^2 P_i$	
	12	.	.	.	.	.	P <sub>0</sub>	.	P <sub>1</sub>	.	.	.	.	.	.	.	.	1	$1 - \sum_{i=0}^1 P_i$	
	21	.	.	P <sub>0</sub>	P <sub>1</sub>	.	.	.	.	.	.	.	.	.	.	.	.	1	$1 - \sum_{i=0}^1 P_i$	
	22	.	.	.	.	.	P <sub>0</sub>	.	.	.	.	.	.	.	.	.	.	1	$1 - P_0$	
	03	.	.	.	.	.	.	.	.	.	.	P <sub>0</sub>	.	P <sub>1</sub>	.	.	.	1	$1 - \sum_{i=0}^1 P_i$	
	30	P <sub>0</sub>	P <sub>1</sub>	.	.	.	.	.	.	.	.	.	.	.	.	.	.	1	$1 - \sum_{i=0}^1 P_i$	
	13	.	.	.	.	.	.	.	.	.	.	P <sub>0</sub>	.	.	.	.	.	1	$1 - P_0$	
	31	.	.	P <sub>0</sub>	.	.	.	.	.	.	.	.	.	.	.	.	.	1	$1 - P_0$	
	04	.	.	.	.	.	.	.	.	.	.	.	.	.	.	P <sub>0</sub>	.	1	$1 - P_0$	
	40	P <sub>0</sub>	.	.	.	.	.	.	.	.	.	.	.	.	.	.	.	1	$1 - P_0$	
	R0	P <sub>0</sub>	P <sub>1</sub>	.	.	.	.	.	.	.	.	.	.	.	.	.	.	1	$1 - \sum_{i=0}^1 P_i$	
R1	.	.	P <sub>0</sub>	.	.	.	.	.	.	.	.	.	.	.	.	.	1	$1 - P_0$		
R	.	.	.	.	.	.	.	.	.	.	.	.	.	.	.	P <sub>0</sub>	P <sub>1</sub>	$1 - \sum_{i=0}^1 P_i$		

Fig. 5. Markov Chain for ChSP-1,4 Plan:  $(k_1, k_2; C_1, C_2 = 2, 3; 1, 4)$

### DISCUSSION OF OPERATING CHARACTERISTICS

Again, as in N-22<sup>1</sup>, operating characteristics for four different sample sizes ( $n = 10, 20, 50$  and  $100$ ) for a wide range of ChSP-0,4 and ChSP-1,4 sampling plans are presented in the Appendix. The OC curves for each sample size are presented on a single page. Each of Figs. 6, 7, 8 and 9 contains three sets of OC curves, one for each of three values of  $k_2$  ( $k_2 = 2, 3$  and  $5$ ). The OC curves are of Type B\*, based on probabilities of sampling from a process.

The OC curves for ChSP-0,4 and ChSP-1,4 are completely analogous to those of ChSP-0,3 and ChSP-1,3 as well as ChSP-0,2 and ChSP-1,2 presented in Technical Report Nos. N-22<sup>1</sup> and N-21<sup>2</sup> respectively. Again there are close similarities in the effects of changes in the parameters  $k_1$ ,  $k_2$ , and  $n$ ; hence they will only be summarized here.

#### Effect of $k_1$

This is shown for each  $k_2$  within each of the individual charts e.g., Figs. 6.1, 6.2 and 6.3 for  $n = 10$ . The range in  $k_1$  is normally from 0 to  $k_2 - 1$ . However the curve for  $k_1 = 0$  has been shown for  $k_2 = 2$  only. These curves consistently result in poor discrimination between good and bad quality. The  $k_1 = 1$ ,  $k_2 = 5$  curve for  $C_1 = 1$ ,  $C_2 = 4$  has also been omitted. Increasing  $k_1$  has the effect of tightening (i.e. lowering) the CC curves, again more so for ChSP-0,4 than for ChSP-1,4.

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\* See Reference (4), pp. 56-60.



### Effect of $k_2$

This effect is shown between the three charts on a single page for each  $n$ , e.g. between Figs. 6.1, 6.2 and 6.3 for  $n = 10$ . Three values of  $k_2$  i.e.,  $k_2 = 2, 3$  and  $5$  are shown. In general, increasing  $k_2$  also has the effect of tightening the OC curves.

### Effect of $n$

Again as in ChSP-0,2 and 1,2 as well as ChSP-0,3 and 1,3, there is a close similarity in the patterns of the ChSP-0,4 and 1,4 plans for different sample sizes as can be seen among Figs. 6, 7, 8 and 9. In presenting the OC curves for  $n = 100$  in Fig. 9, a double horizontal scale, fraction defective,  $p$ , and number defective,  $pn$ , has again been used. For binomial sampling these OC curves provide suitable approximations for sample sizes of  $n = 50$  and larger by using the lower or  $pn$  scale. For Poisson sampling Fig. 9 is applicable for all sample sizes.

### COMPARISON OF ChSP-0,4, ChSP-1,4 AND OTHER ChSP PLANS

On each of the charts of the four figures are shown the ChSP-0,3, ChSP-0,2 and ChSP-0,1 plans having the stated chart-values of  $k_2$  and having  $k_1 = k_2 - 1$ . In each case these curves are shown by solid lines and are the last three numbered curves of each set, ChSP-0,3, ChSP-0,2 and ChSP-0,1 respectively. Also shown on each chart, with a thin dashed line, is the OC curve for the single sampling plan: given sample size,  $n$ , and  $c = 0$ . This is again shown for reference purposes.

These new charts indicate that the ChSP-0,4 plans are even more effective in adding a swelling on the underlying OC curve of the  $c = 0$  plan than the corresponding 0,3, 0,2 and 0,1 plans. How this swelling increases by going successively from a 0,1 to a 0,2 and to a 0,3 and now to a 0,4 plan,

can be seen, for example on each chart by comparing the plans having  $k_1 = k_2 - 1$ . The improvement in the "operating ratio," O.R., is again roughly comparable to that obtained in single sampling by going to a larger acceptance number,  $c$ ; in this case from  $c = 1$ ,  $c = 2$  and  $c = 3$  to  $c = 4$ .

The relationship between ChSP-1,4 and ChSP-1,3 (See Reference 1) is shown graphically for one case only-- $n = 100$ ,  $k_1 = 1$ ,  $k_2 = 2$  in Fig. 9.1.

#### REFERENCES

1. Stephens, K. S. and H. F. Dodge, "Chain Sampling Inspection Plans--ChSP-0,3 and ChSP-1,3," Rutgers University Statistics Center, Technical Report No. N-22, December, 1965.
2. Dodge, H. F. and K. S. Stephens, "A General Family of Chain Sampling Inspection Plans," Rutgers University Statistics Center, Technical Report No. N-20, December 30, 1964.
3. Stephens, K. S. and H. F. Dodge, "Chain Sampling Inspection Plans--ChSP-0,2 and ChSP-1,2," Rutgers University Statistics Center, Technical Report No. N-21, May, 1965.
4. Dodge, H. F. and H. G. Romig, Sampling Inspection Tables, John Wiley and Sons, Inc., New York, 2nd Edition, 1959.

Appendix: Operating Characteristic Curves for ChSP-0,4 and ChSP-1,4 Plans

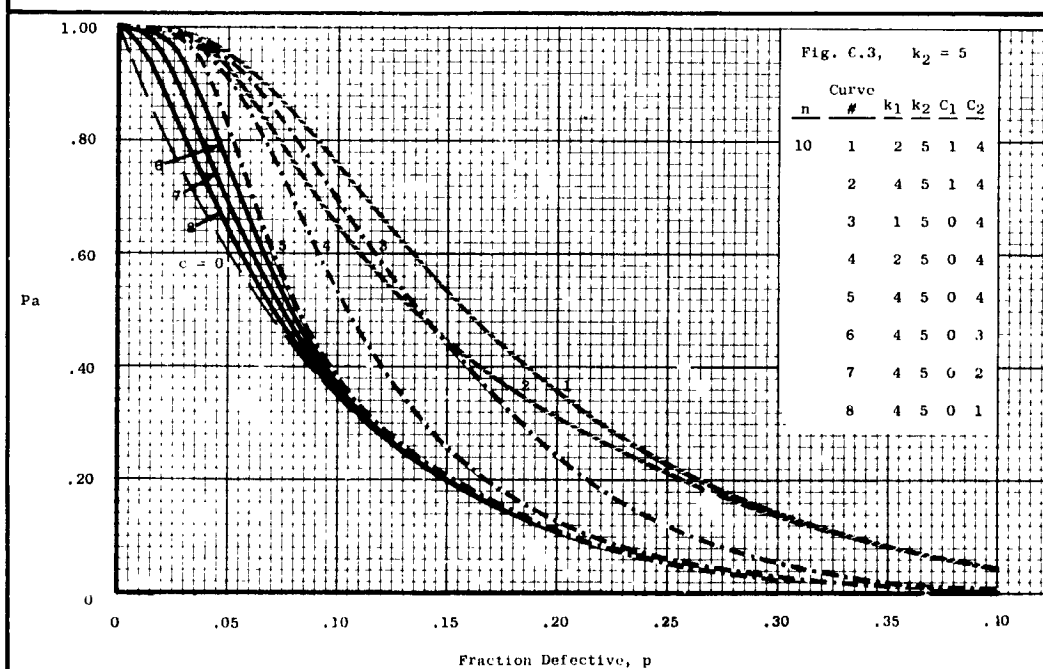
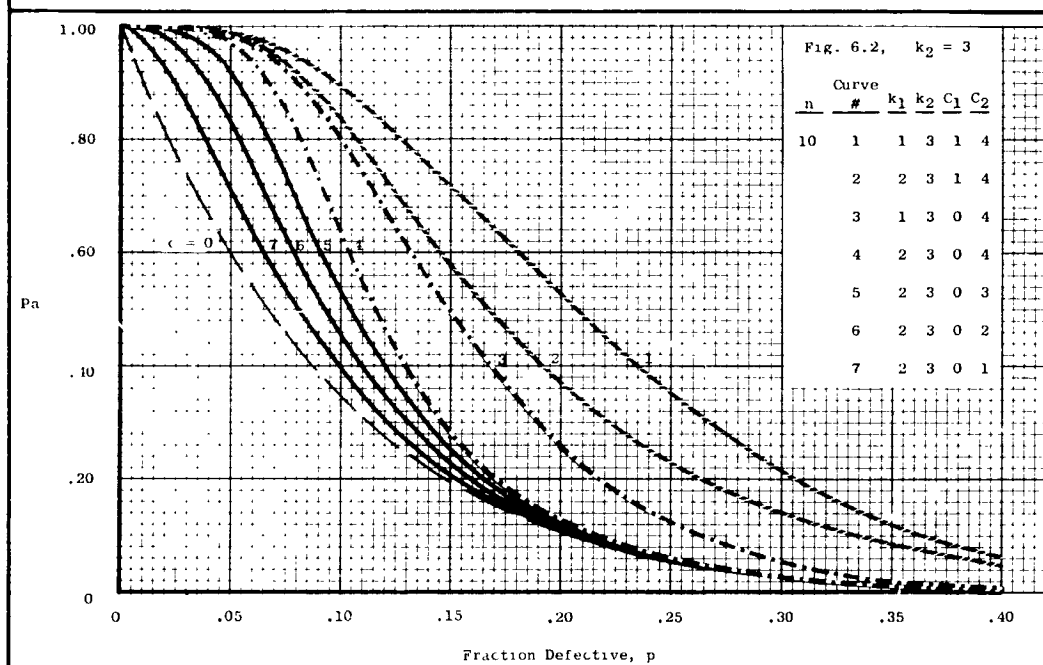
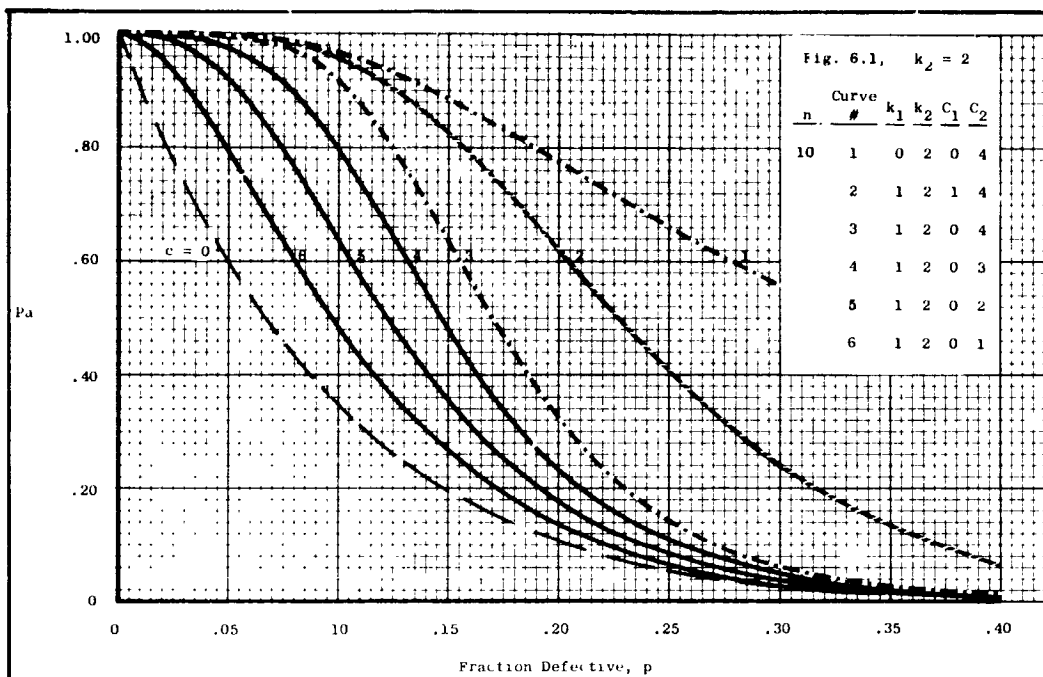
OC curves for the following chain sampling plans are presented here.

Figs. 6-9 give OC curves for sample sizes, 10, 20, 50 and 100 respectively.

<u>Figs. 6.1-9.1</u>				<u>Figs. 6.2-9.2</u>				<u>Figs. 6.3-9.3</u>			
<u>k<sub>1</sub></u>	<u>k<sub>2</sub></u>	<u>C<sub>1</sub></u>	<u>C<sub>2</sub></u>	<u>k<sub>1</sub></u>	<u>k<sub>2</sub></u>	<u>C<sub>1</sub></u>	<u>C<sub>2</sub></u>	<u>k<sub>1</sub></u>	<u>k<sub>2</sub></u>	<u>C<sub>1</sub></u>	<u>C<sub>2</sub></u>
0	2	0	4	1	3	1	4	2	5	1	4
1	2	1	4	2	3	1	4	4	5	1	4
1	2	1	3*	1	3	0	4	1	5	0	4
1	2	0	4	2	3	0	4	2	5	0	4
1	2	0	3**	2	3	0	3**	4	5	0	4
1	2	0	2**	2	3	0	2**	4	5	0	3**
1	2	0	1**	2	3	0	1**	4	5	0	2**
								4	5	0	1**

\* This ChSP-1,3 plan is presented in Fig. 91 only for n = 100 in order to show the typical effect of changing from a 1,3 to a 1,4 plan.

\*\* These ChSP-0,3, 0,2 and 0,1 plans along with the single sampling plans for c = 0 are presented for comparison with the ChSP-0,4 and ChSP-1,4 plans.



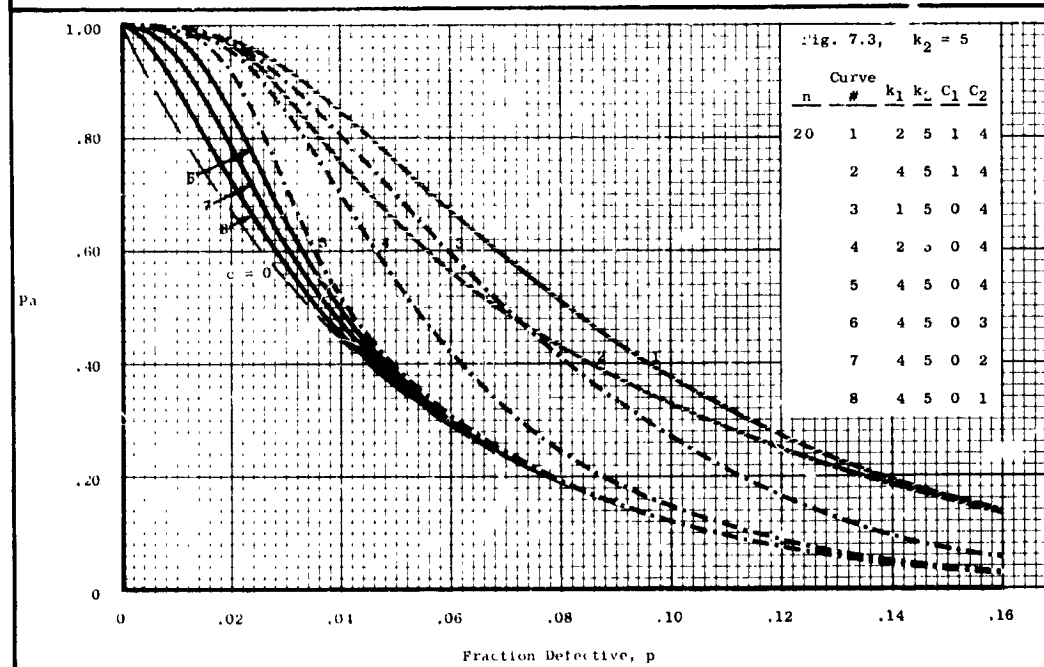
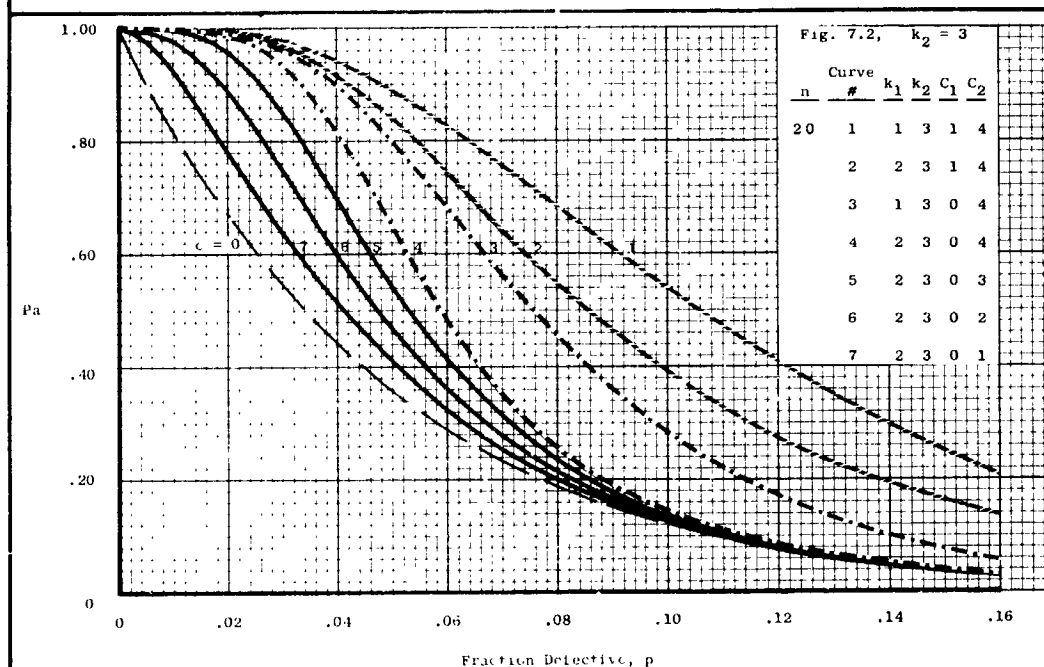
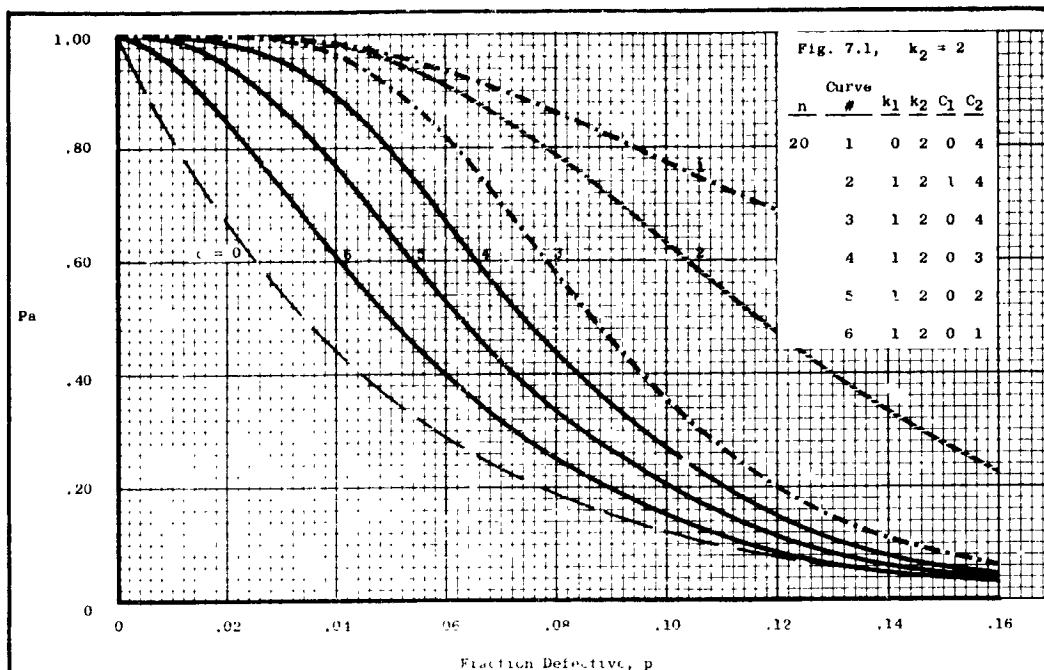
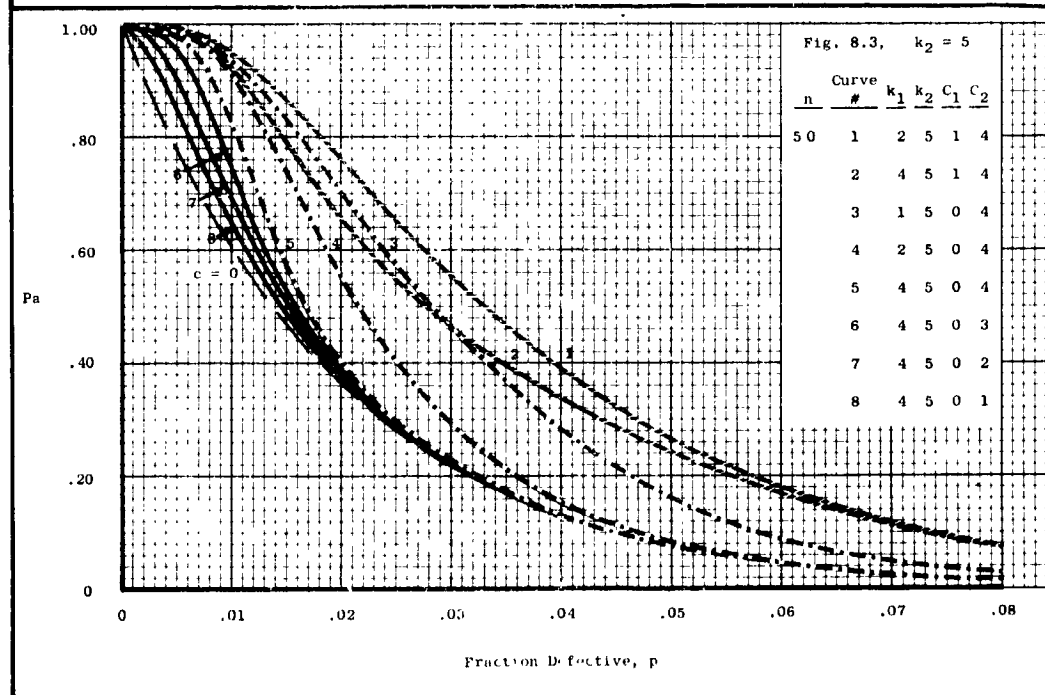
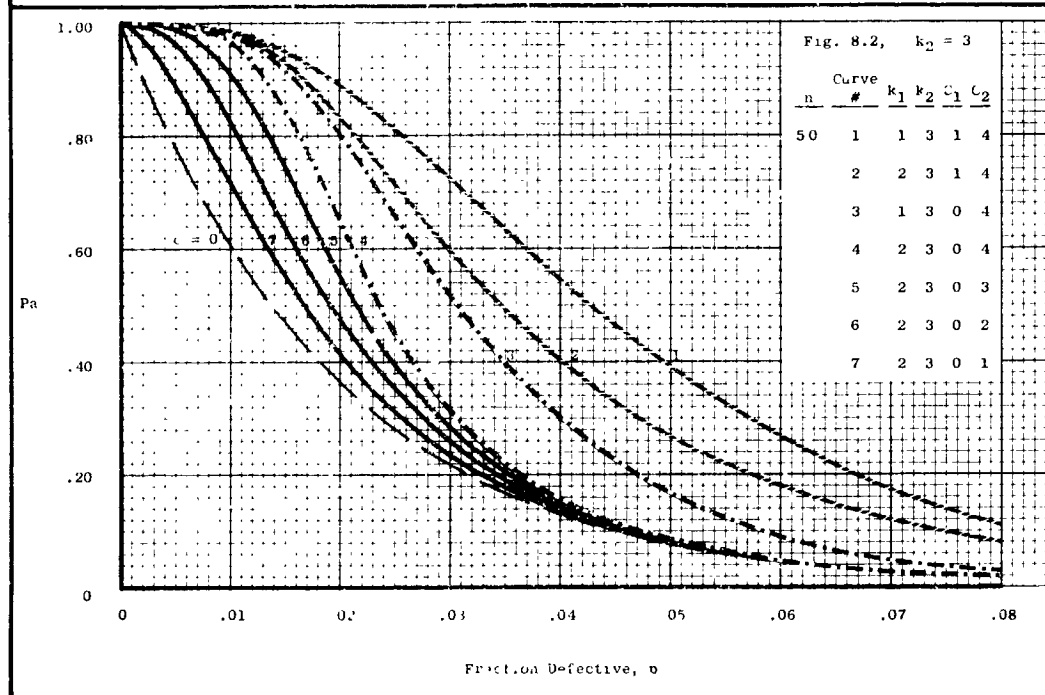
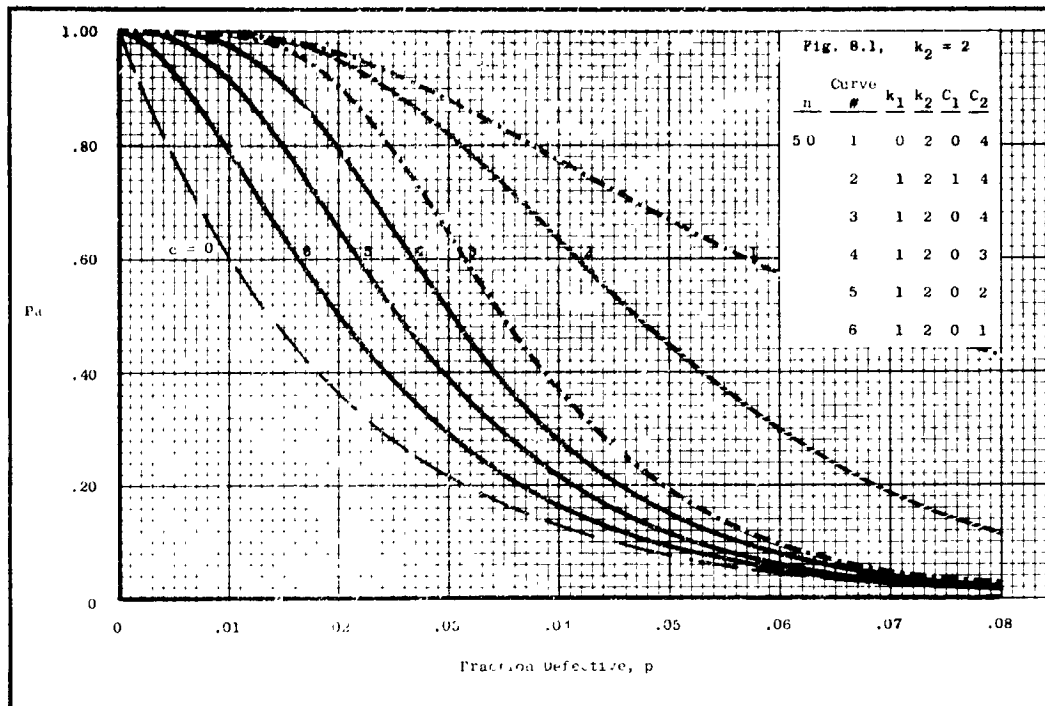


FIG. 7 OC CURVES--- n = 20,  $k_2 = 2, 3$  AND 5



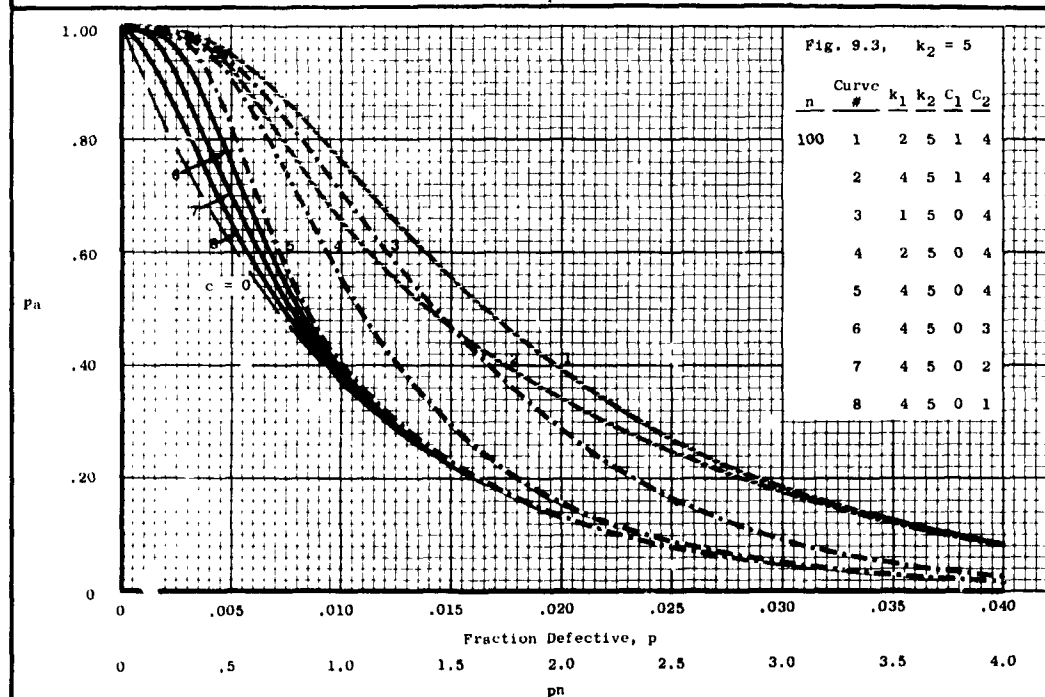
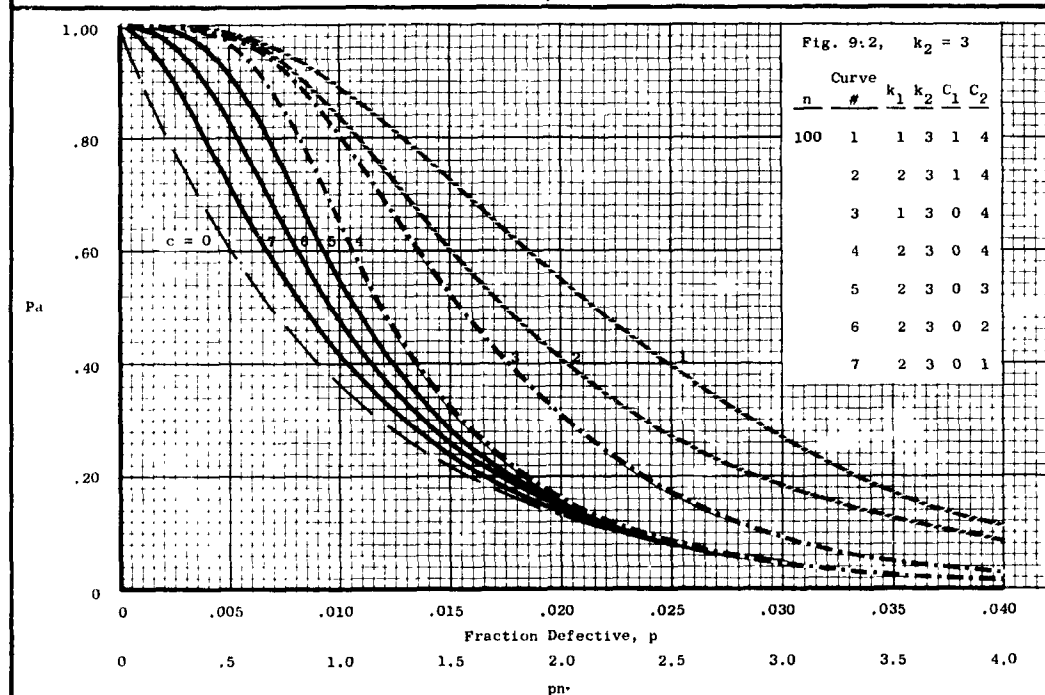
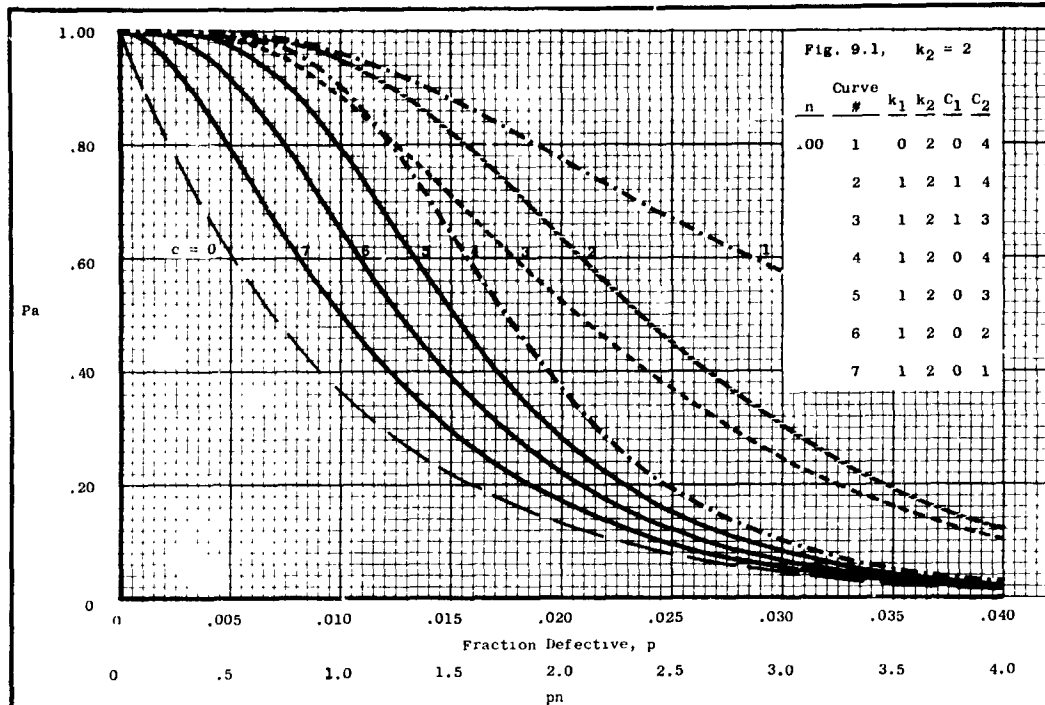


FIG. 9.00 CURVES... - 100-1-2-3 AND 5